

STABILIZATION TECHNIQUE APPLIED TO CURVE SHORTENING FLOW IN THE PLANE

HAYK MIKAYELYAN

ABSTRACT. The method proposed by T. I. Zelenjak is applied to the mean curvature flow in the plane. A new type of monotonicity formula for star-shaped curves is obtained.

1. INTRODUCTION

One of the classical problems combining geometry and PDEs is the mean curvature flow. Gerhard Huisken proved that convex surfaces converge in finite time to points in asymptotically spheric fashion (see [3]). In dimension two this result was proven by M. Gage and R. Hamilton in [1]. In [2] Grayson showed that in the plane any closed embedded curve shrinks to a convex one in finite time and thus also shrinks to a point. This result is not true in higher dimensions where other types of singularities may occur if the initial curve is not convex (see [6]).

A powerful tool in solving is the monotonicity formula of Gerhard Huisken (see [4]), which plays a central role in many proofs.

In the present paper we apply a general method developed by T. Zelenjak in [5] to mean curvature flow in the plane, and derive the monotonicity formula of Huisken. We also derive a new monotonicity formula for star-shaped curves. The presented approach is general and systematic, and we believe can be very useful in generalizations of the mean curvature flow, where no monotonicity formula is known. Our main motivation was the derivation of such a monotonicity formula for the anisotropic mean curvature flow, which still remains a challenge.

2. THE FORMULATION OF THE PROBLEM

We consider a closed curve in \mathbb{R}^2 moving by its curvature with an anisotropy given by a function g :

$$\partial_t \gamma = g(\nu) \kappa \nu,$$

where $\gamma : \mathbb{R}_+ \times S^1 \rightarrow \mathbb{R}^2$ is the curve parametrization, κ is the curvature and ν is the normal vector.

Date: 1/DEC/2014.

2010 Mathematics Subject Classification. Primary 35K93; Secondary 35K10.

Key words and phrases. mean curvature flow, monotonicity formula.

Note that in this form we fix a certain parametrization which has no tangential component. For a general parametrization we will get

$$(1) \quad \partial_t \gamma \cdot \nu = g(\nu) \kappa.$$

If we take now $\gamma(t, x) = \begin{pmatrix} u_1(t, x) \\ u_2(t, x) \end{pmatrix}$ we get the following

$$\begin{pmatrix} \partial_t u_1 \\ \partial_t u_2 \end{pmatrix} = g(u'_1, u'_2) \frac{-u''_1 u'_2 + u'_1 u''_2}{(u'^2_1 + u'^2_2)^2} \begin{pmatrix} -u'_2 \\ u'_1 \end{pmatrix}$$

where $'$ means the x -derivative.

Assume the first singularity appears at point 0 after finite time T . We rescale the parametrization in the following way

$$\tau = -\log(T - t), \tilde{\gamma}(\tau, x) = (T - t)^{-\frac{1}{2}} \gamma(t, x)$$

and arrive at

$$(2) \quad \begin{pmatrix} \partial_\tau v_1 \\ \partial_\tau v_2 \end{pmatrix} = \frac{1}{2} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} + g(v'_1, v'_2) \frac{-v''_1 v'_2 + v'_1 v''_2}{(v'^2_1 + v'^2_2)^2} \begin{pmatrix} -v'_2 \\ v'_1 \end{pmatrix}.$$

In the paper we will carry out the main part of the computations for the anisotropic flow, but we are able to do the final part of the computations only for the isotropic case.

Remark 1. Note that in the classical case $g \equiv 1$ the stationary solution is the circle with the radius $\sqrt{2}$.

Main result. For the solutions of (2), which are star-shaped with respect to the origin, we prove the monotonicity formula

$$(3) \quad \frac{d}{d\tau} \int_{S^1} \sqrt{\frac{v'^2_1 + v'^2_2}{v^2_1 + v^2_2}} \left(f(\psi) + \left(\frac{\log(v^2_1 + v^2_2)}{2} + \frac{v^2_1 + v^2_2}{4} \right) \cos \psi \right) dx = \\ - \int_{S^1} |\partial_\tau \gamma \cdot \nu|^2 \sqrt{\frac{v'^2_1 + v'^2_2}{v^2_1 + v^2_2}} \frac{1}{\cos \psi} dx.$$

where ψ is the angle between the outer normal direction $(v'_2, -v'_1)$ and the position vector (v_1, v_2) , and the function f is defined in (20), see also Figure 4.

3. MONOTONICITY FORMULA BY ZELENJAK'S APPROACH

In this section we adapt the method proposed by T. I. Zelenjak in [5] to mean curvature flow.

For this system we want to obtain a monotonicity formula of the form

$$(4) \quad \frac{d}{d\tau} \int_{S^1} F(v_1, v_2, v'_1, v'_2) dx = - \int_{S^1} |\partial_\tau \gamma \cdot \nu|^2 \rho(v_1, v_2, v'_1, v'_2) dx,$$

where ρ is positive.

Note that in the classical case $g \equiv 1$ the well known Huisken's monotonicity formula (see [4],[6]) in this notations will correspond to the

$$F(\xi_1, \xi_2, \eta_1, \eta_2) = \rho(\xi_1, \xi_2, \eta_1, \eta_2) = e^{-\frac{|\xi|^2}{4}} |\eta|.$$

Diffentiating the left hand side of (4) and integrating by parts we get

$$(5) \quad \partial_\tau v_1 \left[\frac{\partial F}{\partial \xi_1} - \frac{\partial^2 F}{\partial \xi_1 \partial \eta_1} v'_1 - \frac{\partial^2 F}{\partial \xi_2 \partial \eta_1} v'_2 - \frac{\partial^2 F}{\partial \eta_1^2} v''_1 - \frac{\partial^2 F}{\partial \eta_1 \partial \eta_2} v''_2 \right] +$$

$$(6) \quad \partial_\tau v_2 \left[\frac{\partial F}{\partial \xi_2} - \frac{\partial^2 F}{\partial \xi_1 \partial \eta_2} v'_1 - \frac{\partial^2 F}{\partial \xi_2 \partial \eta_2} v'_2 - \frac{\partial^2 F}{\partial \eta_1 \partial \eta_2} v''_1 - \frac{\partial^2 F}{\partial \eta_2^2} v''_2 \right].$$

In the right hand side of (4) using (2) we obtain

$$(7) \quad -\rho(\xi, \eta) \frac{-\partial_\tau v_1 v'_2 + \partial_\tau v_2 v'_1}{(v_1'^2 + v_2'^2)^{\frac{1}{2}}} \left(\frac{-v_1 v'_2 + v_2 v'_1}{2(v_1'^2 + v_2'^2)^{\frac{1}{2}}} + g(v'_1, v'_2) \frac{-v''_1 v'_2 + v''_2 v'_1}{(v_1'^2 + v_2'^2)^{\frac{3}{2}}} \right) =$$

$$(8) \quad -\rho \partial_\tau v_1 \left[\frac{v_1 v_2'^2 - v_2 v_1' v'_2}{2(v_1'^2 + v_2'^2)} + g(v'_1, v'_2) \frac{v_2'^2}{(v_1'^2 + v_2'^2)^2} v''_1 - g(v'_1, v'_2) \frac{v_1' v'_2}{(v_1'^2 + v_2'^2)^2} v''_2 \right]$$

$$(9) \quad -\rho \partial_\tau v_2 \left[\frac{v_2 v_1'^2 - v_1 v_1' v'_2}{2(v_1'^2 + v_2'^2)} - g(v'_1, v'_2) \frac{v_1' v'_2}{(v_1'^2 + v_2'^2)^2} v''_1 + g(v'_1, v'_2) \frac{v_1'^2}{(v_1'^2 + v_2'^2)^2} v''_2 \right].$$

Remark 2. Note that we do not use (2) but its weak form similar to (1), which means that what we get will work for any parametrization of the curve.

We now require that the square brackets of (5) and (8) as well as (6) and (9) be equal. Moreover, we require that

$$(10) \quad D_\eta^2 F(\xi, \eta) = \rho(\xi, \eta) g(\eta) \begin{pmatrix} \frac{\eta_2^2}{(\eta_1^2 + \eta_2^2)^2} & -\frac{\eta_1 \eta_2}{(\eta_1^2 + \eta_2^2)^2} \\ -\frac{\eta_1 \eta_2}{(\eta_1^2 + \eta_2^2)^2} & \frac{\eta_1^2}{(\eta_1^2 + \eta_2^2)^2} \end{pmatrix} \\ = \rho(\xi, \eta) g(\eta) |\eta|^{-1} D^2 |\eta|$$

where g is homogeneous of order 0.

Introducing radial coordinates $(|\eta|, \phi)$ for η it is easy to check that for a given ρ one can find an F satisfying (10) if and only if

$$\rho(\xi, \eta) = c(\xi, \eta) |\eta|,$$

where c is homogeneous of order 0 with respect to η , and

$$\int_0^{2\pi} c(\xi, \phi) g(\phi) \cos \phi d\phi = \int_0^{2\pi} c(\xi, \phi) g(\phi) \sin \phi d\phi = 0, \quad \text{for all } \xi.$$

Moreover, F is homogeneous of order 1 in η variable and we can write $F(\xi, \eta) = f(\xi, \phi) |\eta|$. The formula (10) becomes now

$$(11) \quad D^2 F = (\partial_\phi f + f) D^2 |\eta| = c(\xi, \phi) g(\phi) D^2 |\eta|.$$

The solution of $f'' + f = h$ can be calculated by the following formula

$$(12) \quad f(\phi) = c_1 \cos \phi + c_2 \sin \phi + \int_0^\phi h(\tau) \sin(\phi - \tau) d\tau.$$

What now remains to achieve our aim (5)=(8) and (6)=(9), is to make sure that

$$(13) \quad \frac{\partial F}{\partial \xi_1} - \frac{\partial^2 F}{\partial \xi_1 \partial \eta_1} \eta_1 - \frac{\partial^2 F}{\partial \xi_2 \partial \eta_1} \eta_2 = \rho \frac{-\xi_1 \eta_2^2 + \xi_2 \eta_1 \eta_2}{2(\eta_1^2 + \eta_2^2)}$$

and

$$(14) \quad \frac{\partial F}{\partial \xi_2} - \frac{\partial^2 F}{\partial \xi_1 \partial \eta_2} \eta_1 - \frac{\partial^2 F}{\partial \xi_2 \partial \eta_2} \eta_2 = \rho \frac{-\xi_2 \eta_1^2 + \xi_1 \eta_1 \eta_2}{2(\eta_1^2 + \eta_2^2)}.$$

After differentiating this equations in η_1 and η_2 respectively we obtain

$$-\frac{\partial^3 F}{\partial \xi_1 \partial \eta_1^2} \eta_1 - \frac{\partial^3 F}{\partial \xi_2 \partial \eta_1^2} \eta_2 = \partial_{\eta_1} \left(\rho \frac{-\xi_1 \eta_2^2 + \xi_2 \eta_1 \eta_2}{2(\eta_1^2 + \eta_2^2)} \right)$$

and

$$-\frac{\partial^3 F}{\partial \xi_1 \partial \eta_2^2} \eta_1 - \frac{\partial^3 F}{\partial \xi_2 \partial \eta_2^2} \eta_2 = \partial_{\eta_2} \left(\rho \frac{-\xi_2 \eta_1^2 + \xi_1 \eta_1 \eta_2}{2(\eta_1^2 + \eta_2^2)} \right),$$

where we can substitute the value of $D_\eta^2 F$ from (10). The two equations turn out to be the same and can be written in terms of c as follows

$$(15) \quad 2g(\eta) \langle \eta, D_\xi c \rangle - |\eta|^2 \langle \xi, D_\eta c \rangle = -c \cdot \langle \xi, \eta \rangle.$$

Remark 3. If we differentiate (13) with respect to η_2 and add (14) differentiated with respect to η_1 we will get the same (15).

Taking $c = e^b$ and rewriting (15) in polar coordinates in η variable we arrive at

$$\nabla_{\xi_1, \xi_2, \phi} b \cdot \begin{pmatrix} 2g(\phi) \cos \phi \\ 2g(\phi) \sin \phi \\ \xi_1 \sin \phi - \xi_2 \cos \phi \end{pmatrix} = -\xi_1 \cos \phi - \xi_2 \sin \phi.$$

The coordinate transformation

$$\begin{aligned} \tilde{\xi}_1 &= \xi_1 \cos \phi + \xi_2 \sin \phi \\ \tilde{\xi}_2 &= \xi_1 \sin \phi - \xi_2 \cos \phi, \\ \tilde{\phi} &= \phi \end{aligned}$$

brings us to the following first order linear PDE

$$(16) \quad \nabla_{\tilde{\xi}_1, \tilde{\xi}_2, \phi} b \cdot \begin{pmatrix} 2g(\phi) - \tilde{\xi}_2^2 \\ \tilde{\xi}_1 \tilde{\xi}_2 \\ \tilde{\xi}_2 \end{pmatrix} = -\tilde{\xi}_1.$$

In the classical case $g \equiv 1$ the solution $b(\tilde{\xi}, \phi) = -\frac{|\tilde{\xi}|^2}{4}$ gives us Huisken's famous monotonicity formula.

It remains a challenge to find a solution to (16) in the general anisotropic case which would correspond to the Huisken's one.

4. A NEW MONOTONICITY FORMULA IN ISOTROPIC CASE

Let us observe that another obvious solution to (16) different from Huisken's one is

$$(17) \quad b(\tilde{\xi}, \phi) = -\log |\tilde{\xi}_2|.$$

This gives the function

$$\rho(\xi, \eta) = |\eta|c(\xi, \eta) = \frac{|\eta|}{|\xi_1 \sin \phi - \xi_2 \cos \phi|} = \frac{|\eta|^2}{|\langle \xi, \eta_\nu \rangle|},$$

where η_ν is the vector η rotated by 90 degrees clockwise and thus showing in outer normal direction.

Obviously we cannot solve (11) globally because ρ is not integrable, but if we assume that our domain is always star-shaped with respect to the origin and the angle ψ between ξ and η_ν will remain between $-\pi/2$ and $\pi/2$, we can solve (11) locally. Now we just solve the equation

$$(18) \quad \partial_{\psi\psi} f + f = \frac{1}{\cos \psi}$$

in the interval $(-\pi/2, \pi/2)$. The general solution is

$$(19) \quad f(\psi) + a(\xi) \cos \psi + b(\xi) \sin \psi,$$

where

$$(20) \quad f(\psi) = \psi \sin \psi + \cos \psi \log(\cos \psi).$$

Let us first take $a = b = 0$.

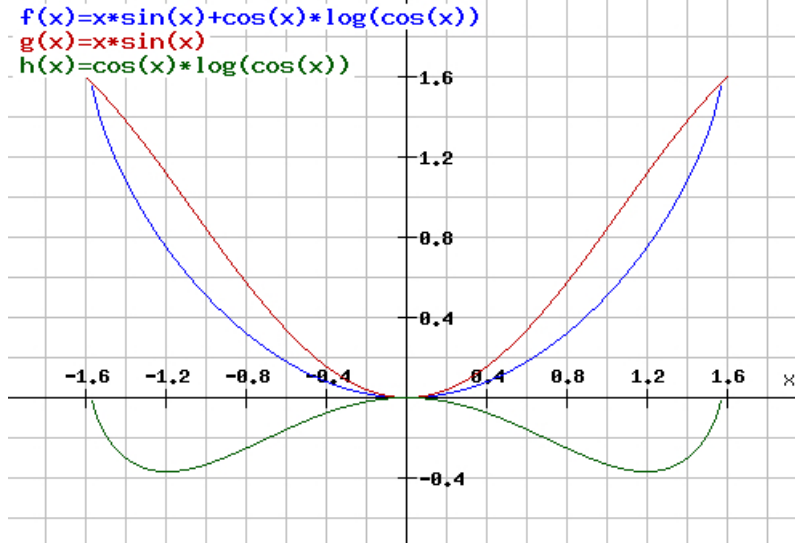


Figure 4

As one can see from the graph that $f(\psi)$ is a positive, bounded, convex, even function in the interval $(-\pi/2, \pi/2)$. The corresponding function F is

$$F(\xi, \eta) = \frac{|\eta|}{|\xi|} f(\psi) = \frac{|\eta|}{|\xi|} (\psi \sin \psi + \cos \psi \log(\cos \psi)),$$

where ψ is the angle between position vector $\xi = (v_1, v_2)$ and the outer normal ν showing in the direction $(\eta_2, -\eta_1) = (v'_2, -v'_1)$.

Now we need to check whether the function F satisfies the equations (13) and (14). The answer is no. We obtain in (13) and (14)

$$\frac{\eta_2}{|\xi|^2} \neq -\frac{\eta_2}{2}$$

and

$$-\frac{\eta_1}{|\xi|^2} \neq \frac{\eta_1}{2}$$

respectively (see Remark 3). This means we have an additional term in the formula (4)

$$(21) \quad \frac{d}{d\tau} \int_{S^1} \sqrt{\frac{v_1'^2 + v_2'^2}{v_1^2 + v_2^2}} f(\psi) dx + \int_{S^1} |\partial_\tau \gamma \cdot \nu|^2 \sqrt{\frac{v_1'^2 + v_2'^2}{v_1^2 + v_2^2}} \frac{1}{\cos \psi} dx = \\ - \int_{S^1} (v'_2 \partial_\tau v_1 - v'_1 \partial_\tau v_2) \left(\frac{1}{2} + \frac{1}{v_1^2 + v_2^2} \right) dx.$$

5. THE “REPAIRED” FORMULA

In order to obtain a monotonicity formula without additional terms we need to go back to the general solution of (18). The idea is that by adding a term linear in η to F we do not create problems in (10), so let us find a function $a(r)$ such that the function

$$F(\xi, \eta) = \frac{|\eta|}{|\xi|} f(\psi) + a(|\xi|) |\eta| \cos \psi$$

solves (13) and (14), so we do not have additional terms. Substituting F we obtain

$$\frac{\eta_2}{|\xi|^2} - \eta_2 \left(a'(|\xi|) + \frac{a(|\xi|)}{|\xi|} \right) = -\frac{\eta_2}{2}$$

and

$$-\frac{\eta_1}{|\xi|^2} + \eta_1 \left(a'(|\xi|) + \frac{a(|\xi|)}{|\xi|} \right) = \frac{\eta_1}{2}$$

respectively, and now need to solve

$$(22) \quad ra'(r) + a(r) = \frac{r}{2} + \frac{1}{r}.$$

The solution is $a(r) = \frac{r}{4} + \frac{\log r}{r}$ and

$$F(\xi, \eta) = \frac{|\eta|}{|\xi|} f(\psi) + |\eta| \left(\frac{|\xi|}{4} + \frac{\log |\xi|}{|\xi|} \right) \cos \psi.$$

Thus we obtain the following monotonicity formula

$$(23) \quad \frac{d}{d\tau} \int_{S^1} \sqrt{\frac{v_1'^2 + v_2'^2}{v_1^2 + v_2^2}} \left(f(\psi) + \left(\frac{\log(v_1^2 + v_2^2)}{2} + \frac{v_1^2 + v_2^2}{4} \right) \cos \psi \right) dx = \\ - \int_{S^1} |\partial_\tau \gamma \cdot \nu|^2 \sqrt{\frac{v_1'^2 + v_2'^2}{v_1^2 + v_2^2}} \frac{1}{\cos \psi} dx.$$

Acknowledgment. The author is is grateful to Georg Weiss and Hyun-suk Kang for inspiring discussions.

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HAYK MIKAYELYAN, MATHEMATICAL SCIENCES, XI'AN JIAOTONG-LIVERPOOL UNIVERSITY, RENAILU 111, 215123 SUZHOU (SIP), JIANGSU PROV., PR CHINA
E-mail address: Hayk.Mikayelyan@xjtlu.edu.cn